

EXHIBIT A

DCI Umbrella Fund plc
Block D, Iveagh Court, Harcourt Road,
Dublin 2
Ireland
(an umbrella fund with segregated liability between funds)

September 17, 2008

HAND DELIVERY IN PERSON

Lehman Brothers International (Europe)
25 Bank Street
London E14 5LE
England

c/o Lehman Brothers Inc.
Corporate Advisory Division
Transaction Management Group
745 Seventh Avenue
New York, NY 10019
United States

Attention: Documentation Manager

Re: Return of Posted Collateral and Interest Amount

To Whom It May Concern:

Reference is made to the 1992 ISDA Master Agreement dated as of 8 July 2005, including the Schedule, the Credit Support Annex, and each Confirmation thereto, entered into between you and us (as amended to date, the "ISDA Master") between Lehman Brothers International (Europe) and DCI Umbrella Fund PLC an umbrella fund with segregated liability between funds, on behalf of Diversified Credit Investments Fund One ("Umbrella One"). Terms used but not defined herein are used as defined in the ISDA Master. Reference is further made to that certain letter dated as of September 15, 2008 from the undersigned to you whereby the undersigned designated September 15, 2008 as the Early Termination Date with respect to all Transactions between you and us, pursuant to Section 6(a) of the ISDA Master.

Pursuant to Section 8(b)(iii) of the Credit Support Annex, the undersigned hereby demands that you immediately Transfer all Posted Collateral and the Interest Amount held by you under the Credit Support Annex, together with interest determined in accordance with Paragraph 11(a) of the Credit Support Annex from the Early Termination Date to the date of Transfer, to the following account:

DTC Instructions:
Institutional ID: 71642 (State Street Bank)
Agent Bank Number: 20997
Participant Number: 0997/1ITA

Cash Instructions:
State Street Bank & Trust Co., New York
ABA: 026009166

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BIC: SBOSUS3N

Beneficiary: State Street Bank & Trust Co. European Custody Clearing

A/C: 40434901

Reference: DCI Umbrella Fund PLC, IITA, DDA #00398586

A list of all Posted Collateral and the Interest Amount held by you is set forth to Annex A attached hereto.

Please note that we reserve all rights and remedies available to us under the ISDA Master, other agreements, and at law or in equity.

Please contact Julien Dargent at (415) 321-7439 if you have any questions. Your prompt attention to this matter is appreciated.

Very truly yours,

DCI Umbrella Fund PLC on behalf of Diversified Credit Investments Fund One

By: 

Name: Richard Donick
Title: Director
DCI Umbrella Fund PLC

Annex A

Umbrella One Lehman Summary			
CUSIP		Position	Market Value *
17305EBU8	Citibank cr card issuance tr	\$ 8,000,000.00	\$ 7,387,711.11
46630LAT1	JP Morgan MTG Acquisition	\$ 40,000,000.00	\$ 12,287,163.19
83611MMK1	Soundview Home Equity Loan	\$ 10,000,000.00	\$ 8,110,134.40
903278cf4	Trust	\$ 11,500,000.00	\$ 11,492,812.50
75156TAB6	USAA Auton Owner	\$ 10,000,000.00	\$ 6,066,267.46
04013BAA0	RAMP 2006 - NC 2 A 2	\$ 5,900,000.00	\$ 1,320,354.71
57645JAA7	2.6219% 2/25/36	\$ 30,000,000.00	\$ 8,010,540.00
66988XAA2	ARSI 2006 - M2 A 2 A	\$ 20,000,000.00	\$ 4,927,738.56
9497euac1	2.5219% 9/25/36	\$ 14,000,000.00	\$ 11,807,662.02
	MABS 2006 - HE 3 A 1		
	2.5119% 8/25/36		
	NHEL 2006 - 4 A 2 A		
	2.5119% 9/25/36		
	WFHET 2006 - 1 A 3		
	2.6219% 5/25/36		
Total Market Value of pledged			\$71,410,383.97

* Market values are provided only for information purpose and subject to change.